

Monthly Index Report

	Ending May 31, 2022							
	1 Mo (%)	QTD (%)	YTD (%)	1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Equity								
U.S. Equity								
Broad Market								
S&P 500 Index	0.2	-8.6	-12.8	-0.3	16.4	13.4	12.2	14.4
Dow Jones Industrial Average	0.3	-4.5	-8.4	-2.6	12.3	11.9	11.6	12.9
Russell 3000 Value Index	1.9	-3.9	-4.8	0.4	12.7	9.4	8.7	12.0
Russell 3000 Index	-0.1	-9.1	-13.9	-3.7	15.6	12.7	11.5	14.0
Russell 3000 Growth Index	-2.3	-14.1	-22.1	-7.6	17.5	15.5	13.9	15.7
Small Cap								
Russell 2000 Value Index	1.9	-6.0	-8.2	-7.7	12.2	7.8	8.0	10.7
Russell 2000 Index	0.2	-9.8	-16.6	-16.9	9.7	7.7	7.3	10.8
Russell 2000 Growth Index	-1.9	-13.9	-24.8	-25.7	6.2	6.9	6.1	10.6
Mid Cap								
Russell Mid Cap Value Index	1.9	-4.1	-5.9	-0.1	13.4	9.1	8.5	12.3
Russell Mid Cap Index	0.1	-7.6	-12.9	-6.8	12.9	10.5	9.3	12.8
Russell Mid Cap Growth Index	-3.9	-14.7	-25.4	-18.7	9.4	10.7	9.3	12.6
Large Cap								
Russell 1000 Value Index	1.9	-3.8	-4.5	0.9	12.8	9.5	8.8	12.1
Russell 1000 Index	-0.2	-9.1	-13.7	-2.7	16.0	13.1	11.9	14.2
Russell 1000 Growth Index	-2.3	-14.1	-21.9	-6.3	18.3	16.1	14.5	16.1
Non-U.S. Equity								
Developed Markets								
MSCI ACWI	0.1	-7.9	-12.8	-6.8	11.7	9.0	8.0	10.3
MSCI ACWI Ex-U.S.	0.7	-5.6	-10.7	-12.4	6.5	4.4	3.8	6.4
MSCI EAFE Value Index	2.5	-2.7	-2.4	-4.5	5.6	2.7	2.2	6.2
MSCI EAFE Index	0.7	-5.8	-11.3	-10.4	6.4	4.2	3.7	7.2
MSCI EAFE Growth Index	-1.2	-9.1	-19.9	-16.6	6.6	5.2	4.8	7.8
MSCI EAFE Small Cap Index	-0.7	-7.5	-15.4	-16.0	6.6	4.1	5.3	8.9
Developing Markets								
MSCI Emerging Markets Index	0.4	-5.1	-11.8	-19.8	5.0	3.8	3.4	4.2
MSCI Emerging Markets Small Cap Index	-1.6	-6.6	-10.6	-9.3	11.2	6.0	3.7	5.8
MSCI Frontier Markets	-6.4	-8.9	-16.1	-10.3	3.2	2.9	2.6	5.6

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				1 Yr (%)	3 Yrs (%)	5 Yrs (%)	7 Yrs (%)	10 Yrs (%)
Fixed Income								
Broad Market								
BBgBarc US Aggregate TR	0.6	-3.2	-8.9	-8.2	0.0	1.2	1.5	1.7
BBgBarc US Int TR	0.9	-1.7	-6.3	-6.7	0.1	1.1	1.3	1.5
BBgBarc US Govt/Credit TR	0.5	-3.5	-9.6	-8.5	0.2	1.4	1.7	1.8
BBgBarc US Govt/Credit Int TR	0.7	-1.3	-5.7	-6.2	0.6	1.3	1.5	1.6
Government								
BBgBarc US Govt TR	0.2	-2.9	-8.2	-7.4	-0.3	0.9	1.1	1.1
BBgBarc US Govt 1-3 Yr TR	0.6	0.1	-2.4	-3.1	0.6	1.0	0.9	0.8
BBgBarc US Govt Int TR	0.7	-0.9	-5.1	-5.7	0.2	1.0	1.0	1.0
BBgBarc US Govt Long TR	-1.9	-10.6	-20.0	-14.3	-2.0	0.9	1.5	1.7
Credit								
BBgBarc US Credit TR	0.9	-4.4	-11.5	-10.0	0.6	1.8	2.3	2.8
BBgBarc US Credit 1-3 Yr TR	0.7	0.0	-2.5	-3.0	1.1	1.6	1.6	1.7
BBgBarc US Credit Int TR	0.9	-1.9	-6.8	-7.0	1.0	1.8	2.0	2.4
BBgBarc US Credit Long TR	0.9	-8.8	-19.0	-15.0	0.2	2.1	3.1	3.6
BBgBarc US High Yield TR	0.2	-3.3	-8.0	-5.3	3.3	3.6	4.3	5.4
Mortgage/Asset Backed								
BBgBarc US Mortgage TR	1.1	-2.4	-7.3	-7.6	-0.7	0.6	1.0	1.4
BBgBarc US ABS TR	0.3	-0.5	-3.3	-3.8	0.8	1.5	1.5	1.5
Inflation Protected								
BBgBarc US TIPS TR	-1.0	-3.0	-5.9	-1.4	4.4	3.7	3.1	2.0
Non-U.S. Fixed Income								
Citi World Government Bond Index	-0.1	-5.9	-12.0	-15.0	-2.5	-0.6	0.5	-0.4
BBgBarc Global Aggregate TR	0.3	-5.2	-11.1	-13.2	-1.4	0.1	0.9	0.5
BBgBarc Emerging Markets TR	0.0	-4.3	-13.2	-13.5	-1.1	0.6	2.1	3.2

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Annualized Return vs. Annualized Standard Deviation
10 Years Ending May 31, 2022

